

Title	On nonlinear scalarization methods in set-valued optimization (Nonlinear Analysis and Convex Analysis)
Author(s)	Shimizu, Akira; Nishizawa, Shogo; Tanaka, Tamaki
Citation	数理解析研究所講究録 (2005), 1415: 20-28
Issue Date	2005-02
URL	<a href="http://hdl.handle.net/2433/26242">http://hdl.handle.net/2433/26242</a>
Right	
Type	Departmental Bulletin Paper
Textversion	publisher

# On nonlinear scalarization methods in set-valued optimization

新潟大学大学院 自然科学研究科 清水 晃 (Shimizu, Akira)\*

Graduate School of Science and Technology, Niigata University

新潟大学大学院 自然科学研究科 西澤 正悟 (Nishizawa, Shogo)<sup>†</sup>

Graduate School of Science and Technology, Niigata University

新潟大学大学院 自然科学研究科 田中 環 (Tanaka, Tamaki)<sup>‡</sup>

Graduate School of Science and Technology, Niigata University

**Abstract:** Based on the relationship between two sets with respect to a convex cone, we introduce six different solution concepts on set-valued optimization problems. By using a nonlinear scalarization method, we obtain optimal sufficient conditions for efficient solutions of set-valued optimization problems.

**Key words:** Nonlinear scalarization, vector optimization, set-valued optimization, set-valued maps, optimality conditions.

## 1 Introduction

In recent study on set-valued optimization problems, some solution concepts are defined by the efficiency of vectors as elements of set-valued objective functions based on a preorder which is a comparison between vectors with respect to a convex cone; see, [4] and [6]. In this paper, based on the comparisons between two sets introduced in [2], we introduce six different solution concepts on the same problem but by defining six types of efficiency on images of set-valued objective functions directly. By using a nonlinear scalarization method involving  $h_C(y; k) := \inf\{t : y \in tk - C\}$  where  $C \neq Y$  is a convex cone with nonempty interior in a real topological vector space  $Y$  and  $k \in \text{int } C$ , we obtain optimal sufficient conditions for efficient solutions of set-valued optimization problems.

---

\*E-mail: akira@m.sc.niigata-u.ac.jp

<sup>†</sup>E-mail: shogo@m.sc.niigata-u.ac.jp

<sup>‡</sup>E-mail: tamaki@math.sc.niigata-u.ac.jp

## 2 Relationships Between Two Sets

In this section, we introduce relationships between two sets in a vector space. Throughout this section, let  $Z$  be a real ordered topological vector space with the vector ordering  $\leq_C$  induced by a convex cone  $C$  : for  $x, y \in Z$ ,

$$x \leq_C y \text{ if } y - x \in C.$$

First, we consider comparisons between two vectors. There are two types of comparable cases and in-comparable case. Comparable cases are as follows: for  $a, b \in Z$ ,

$$(1) a \in b - C \text{ (i.e., } a \leq_C b), \quad (2) a \in b + C \text{ (i.e., } b \leq_C a).$$

When we replace a vector  $b \in Z$  with a set  $B \subset Z$ , that is, we consider comparison between a vector and a set, there are four types of comparable cases and in-comparable case. Comparable cases are as follows: for  $a \in Z, B \subset Z$ ,

$$\begin{aligned} (1) A \subset (b - C), & \quad (2) A \cap (b - C) \neq \phi, \\ (3) A \cap (b + C) \neq \phi, & \quad (4) A \subset (b + C). \end{aligned}$$

By the same way, when we replace a vector  $a \in Z$  with a set  $A \subset Z$ , that is, we consider comparison between two sets with respect to  $C$ , there are twelve types of some what comparable cases and in-comparable case. For two sets  $A, B \subset Z$ ,  $A$  would be inferior to  $B$  if we have one of the following situations:

$$\begin{aligned} (1) A \subset (\cap_{b \in B} (b - C)), & \quad (2) A \cap (\cap_{b \in B} (b - C)) \neq \phi, \\ (3) (\cup_{a \in A} (a + C)) \supset B, & \quad (4) (\cup_{a \in A} (a + C)) \cup B, \\ (5) (\cap_{a \in A} (a + C)) \supset B, & \quad (6) ((\cap_{a \in A} (a + C)) \cap B) \neq \phi, \\ (7) A \subset (\cup_{b \in B} (b - C)), & \quad (8) (A \cap (\cup_{b \in B} (b - C))) \neq \phi. \end{aligned}$$

Also, there are eight converse situations in which  $B$  would be inferior to  $A$ . Actually relationships (1) and (4) coincide with relationships (5) and (8), respectively. Therefore, we define the following six kinds of classification for set-relationships.

**Definition 2.1** (Set-relationships in [2]) Given nonempty sets  $A, B \subset Z$ , we define six types of relationships between  $A$  and  $B$  as follows:

$$\begin{aligned} (1) A \leq_C^{(1)} B \text{ by } A \subset \cap_{b \in B} (b - C), & \quad (2) A \leq_C^{(2)} B \text{ by } A \cap (\cap_{b \in B} (b - C)) \neq \phi, \\ (3) A \leq_C^{(3)} B \text{ by } \cup_{a \in A} (a + C) \supset B, & \quad (4) A \leq_C^{(4)} B \text{ by } (\cap_{a \in A} (a + C)) \cap B \neq \phi, \\ (5) A \leq_C^{(5)} B \text{ by } A \subset \cup_{b \in B} (b - C), & \quad (6) A \leq_C^{(6)} B \text{ by } A \cap (\cup_{b \in B} (b - C)) \neq \phi. \end{aligned}$$

**Proposition 2.1** For nonempty sets  $A, B \in Z$  and a convex cone  $C$  in  $Z$ , the following statements hold:

$$\begin{aligned} A \leq_C^{(1)} B \text{ implies } A \leq_C^{(2)} B; & \quad A \leq_C^{(1)} B \text{ implies } A \leq_C^{(4)} B; \\ A \leq_C^{(2)} B \text{ implies } A \leq_C^{(3)} B; & \quad A \leq_C^{(4)} B \text{ implies } A \leq_C^{(5)} B; \\ A \leq_C^{(3)} B \text{ implies } A \leq_C^{(6)} B; & \quad A \leq_C^{(5)} B \text{ implies } A \leq_C^{(6)} B. \end{aligned}$$

### 3 Nonlinear Scalarization

At first, we introduce a nonlinear scalarization for set-valued maps and show some properties on a characteristic function and scalarizing functions introduced in this section.

Let  $X$  and  $Y$  be a nonempty set and a topological vector space,  $C$  a convex cone in  $Y$  with nonempty interior, and  $F : X \rightarrow 2^Y$  a set-valued map, respectively. We assume that  $C \neq Y$ , which is equivalent to

$$\text{int } C \cap (-\text{cl } C) = \emptyset \quad (3.1)$$

for a convex cone with nonempty interior, where  $\text{int } C$  and  $\text{cl } C$  denote the interior and the closure of  $C$ , respectively.

To begin with, we define a characteristic function

$$h_C(y; k) := \inf\{t : y \in tk - C\}$$

where  $k \in \text{int } C$  and moreover  $-h_C(-y; k) = \sup\{t : y \in tk + C\}$ . This function  $h_C(y; k)$  has been treated in some papers; see, [5] and [1], and it is regarded as a generalization of the Tchebyshev scalarization. Essentially,  $h_C(y; k)$  is equivalent to the smallest strictly monotonic function with respect to  $\text{int } C$  defined by Luc in [3]. Note that  $h_C(\cdot; k)$  is positively homogeneous and subadditive for every fixed  $k \in \text{int } C$ , and hence it is sublinear and continuous.

Now, we give some useful properties of this function  $h_C$ .

**Lemma 3.1** *Let  $y \in Y$ , then the following statements hold:*

- (i) *If  $y \in -\text{int } C$ , then  $h_C(y; k) < 0$  for all  $k \in \text{int } C$ ;*
- (ii) *If there exists  $k \in \text{int } C$  with  $h_C(y; k) < 0$ , then  $y \in -\text{int } C$ .*

**Proof.** First we prove the statement (i). Suppose that  $y \in -\text{int } C$ , then there exists an absorbing neighborhood  $V_0$  of 0 in  $Y$  such that  $y + V_0 \subset -\text{int } C$ . Since  $V_0$  is absorbing, for all  $k \in \text{int } C$ , there exists  $t_0 > 0$  such that  $t_0 k \in V_0$ . Therefore,  $y + t_0 k \in y + V_0 \subset -\text{int } C$ . Hence, we have

$$\inf\{t : y \in tk - C\} \leq -t_0 < 0,$$

which shows that  $h_C(y; k) < 0$ .

Next we prove the statement (ii). Let  $y \in Y$ . Suppose that there exists  $k \in \text{int } C$  such that  $h_C(y; k) < 0$ . Then, there exist  $t_0 > 0$  and  $c_0 \in C$  such that  $y = -t_0 k - c_0 = -(t_0 k + c_0)$ . Since  $t_0 k \in \text{int } C$  and  $C$  is a convex cone, we have  $y \in -\text{int } C$ . ■

**Remark 3.1** By combining statements (i) and (ii) above, we have the following: there exists  $k \in \text{int } C$  such that  $h_C(y; k) < 0$  if and only if  $y \in -\text{int } C$ .

**Lemma 3.2** *Let  $y \in Y$ , then the following statements hold:*

- (i) If  $y \in -\text{cl } C$ , then  $h_C(y; k) \leq 0$  for all  $k \in \text{int } C$ ;
- (ii) If there exists  $k \in \text{int } C$  with  $h_C(y; k) \leq 0$ , then  $y \in -\text{cl } C$ .

**Proof.** First we prove the statement (i). Suppose that  $y \in -\text{cl } C$ . Then, there exist a net  $\{y_\lambda\} \subset -C$  such that  $y_\lambda$  converges to  $y$ . For each  $y_\lambda$ , since  $y_\lambda \in 0 \cdot k - C$  for all  $k \in \text{int } C$ ,  $h_C(y_\lambda; k) \leq 0$  for all  $k \in \text{int } C$ . By the continuity of  $h_C(\cdot; k)$ ,  $h_C(y; k) \leq 0$  for all  $k \in \text{int } C$ .

Next we prove the statement (ii). Let  $y \in Y$ . Suppose that there exists  $k \in \text{int } C$  such that  $h_C(y; k) \leq 0$ . In the case  $h_C(y; k) < 0$ , from (ii) of Lemma 3.1, it is clear that  $y \in -\text{cl } C$ . Then we assume that  $h_C(y; k) = 0$  and show that  $y \in -\text{cl } C$ . By the definition of  $h_C$ , for each  $n = 1, 2, \dots$ , there exists  $t_n \in R$  such that

$$h_C(y; k) \leq t_n < h_C(y; k) + \frac{1}{n} \quad (3.2)$$

and

$$y \in t_n k - C. \quad (3.3)$$

From condition (3.2),  $\lim_{n \rightarrow \infty} t_n = 0$ . From condition (3.3), there exists  $c_n \in C$  such that  $y = t_n k - c_n$ , that is,  $c_n = t_n k - y$ . Since  $c_n \rightarrow -y$  as  $n \rightarrow \infty$ , we have  $y \in -\text{cl } C$ . ■

**Remark 3.2** By combining statements (i) and (ii) above, we have the following: there exists  $k \in \text{int } C$  such that  $h_C(y; k) \leq 0$  if and only if  $y \in -\text{cl } C$ .

**Lemma 3.3** Let  $y \in Y$ , then the following statements hold:

- (i) If  $y \in \text{int } C$ , then  $h_C(y; k) > 0$  for all  $k \in \text{int } C$ ;
- (ii) If  $y \in \text{cl } C$ , then  $h_C(y; k) \geq 0$  for all  $k \in \text{int } C$ .

The following lemma shows (strictly) monotone property on  $h_C(\cdot; k)$ .

**Lemma 3.4** Let  $y, \bar{y} \in Y$ , then the following statements hold:

- (i) If  $y \in \bar{y} + \text{int } C$ , then  $h_C(y; k) > h_C(\bar{y}; k)$  for all  $k \in \text{int } C$ ;
- (ii) If  $y \in \bar{y} + \text{cl } C$ , then  $h_C(y; k) \geq h_C(\bar{y}; k)$  for all  $k \in \text{int } C$ .

**Lemma 3.5** Let  $y, \bar{y} \in Y$  and  $k \in \text{int } C$ , then the following statements hold:

- (i) If  $h_C(y; k) > h_C(\bar{y}; k)$ , then  $h_C(y - \bar{y}; k) > 0$ ;
- (ii) If  $h_C(y; k) \geq h_C(\bar{y}; k)$ , then  $h_C(y - \bar{y}; k) \geq 0$ .

**Remark 3.3** In the above lemma, we note that each converse does not hold.

Now, we consider several characterizations for images of a set-valued map by the nonlinear and strictly monotone characteristic function  $h_C$ . We observe the following four types of scalarizing functions:

- (1)  $\psi_C^F(x; k) := \sup \{h_C(y; k) : y \in F(x)\},$
- (2)  $\varphi_C^F(x; k) := \inf \{h_C(y; k) : y \in F(x)\},$
- (3)  $-\varphi_C^{-F}(x; k) = \sup \{-h_C(-y; k) : y \in F(x)\},$
- (4)  $-\psi_C^{-F}(x; k) = \inf \{-h_C(-y; k) : y \in F(x)\}.$

Functions (1) and (4) have symmetric properties and then results for function (4)  $-\psi_C^{-F}$  can be easily proved by those for function (1)  $\psi_C^F$ . Similarly, the results for function (3)  $-\varphi_C^{-F}$  can be deduced by those for function (2)  $\varphi_C^F$ . By using these four functions we measure each image of set-valued map  $F$  with respect to its 4-tuple of scalars, which can be regarded as standpoints for the evaluation of the image with respect to convex cone  $C$ .

**Proposition 3.1** *Let  $x \in X$ , then the following statements hold:*

- (i) *If  $F(x) \cap (-\text{int } C) \neq \emptyset$ , then  $\varphi_C^F(x; k) < 0$  for all  $k \in \text{int } C$ ;*
- (ii) *If there exists  $k \in \text{int } C$  with  $\varphi_C^F(x; k) < 0$ , then  $F(x) \cap (-\text{int } C) \neq \emptyset$ .*

**Proof.** Let  $x \in X$  be given. First we prove the statement (i). Suppose that  $F(x) \cap (-\text{int } C) \neq \emptyset$ . Then, there exists  $y \in F(x) \cap (-\text{int } C)$ . By (i) of Lemma 3.1, for all  $k \in \text{int } C$ ,  $h_C(y; k) < 0$ , and hence,  $\varphi_C^F(x; k) < 0$ .

Next we prove the statement (ii). Suppose that there exists  $k \in \text{int } C$  such that  $\varphi_C^F(x; k) < 0$ . Then, there exist  $\varepsilon_0 > 0$  and  $y_0 \in F(x)$  such that

$$h_C(y_0; k) \leq \inf_{y \in F(x)} h_C(y; k) + \varepsilon_0 < 0.$$

By (ii) of Lemma 3.1, we have  $y_0 \in -\text{int } C$ , which implies that  $F(x) \cap (-\text{int } C) \neq \emptyset$ . ■

**Remark 3.4** By combining statements (i) and (ii) above, we have the following: there exists  $k \in \text{int } C$  such that  $\varphi_C^F(x; k) < 0$  if and only if  $F(x) \cap (-\text{int } C) \neq \emptyset$ .

**Proposition 3.2** *Let  $x \in X$ , then the following statements hold:*

- (i) *If  $F(x) \subset -\text{int } C$  and  $F(x)$  is a compact set, then  $\psi_C^F(x; k) < 0$  for all  $k \in \text{int } C$ ;*
- (ii) *If there exists  $k \in \text{int } C$  with  $\psi_C^F(x; k) < 0$ , then  $F(x) \subset -\text{int } C$ .*

**Proof.** Let  $x \in X$  be given. First we prove the statement (i). Assume that  $F(x)$  is a compact set and suppose that  $F(x) \subset -\text{int } C$ . Then, for all  $k \in \text{int } C$ ,

$$F(x) \subset \bigcup_{t>0} (-tk - \text{int } C).$$

By the compactness of  $F(x)$ , there exist  $t_1, \dots, t_m > 0$  such that

$$F(x) \subset \bigcup_{i=1}^m (-t_i k - \text{int } C).$$

Since  $-t_q k - \text{int } C \subset -t_p k - \text{int } C$  for  $t_p < t_q$ , there exists  $t_0 := \min\{t_1, \dots, t_m\} > 0$  such that  $F(x) \subset -t_0 k - \text{int } C$ . For each  $y \in F(x)$ , we have

$$h_C(y; k) = \inf\{t : y \in tk - C\} \leq -t_0.$$

Hence,

$$\psi_C^F(x; k) = \sup_{y \in F(x)} h_C(y; k) \leq -t_0 < 0.$$

Next, we prove the statement (ii). Suppose that there exists  $k \in \text{int } C$  such that  $\psi_C^F(x; k) < 0$ . Then, for all  $y \in F(x)$ ,  $h_C(y; k) < 0$ . By (ii) of Lemma 3.1, we have  $y \in -\text{int } C$ , and hence  $F(x) \subset -\text{int } C$ .  $\blacksquare$

**Remark 3.5** By combining statements (i) and (ii) above, we have the following: there exists  $k \in \text{int } C$  such that  $\psi_C^F(x; k) < 0$  if and only if  $F(x) \subset -\text{int } C$ . When we replace  $F(x)$  in (i) of Proposition 3.2 by  $\text{cl } F(x)$ , the assertion still remains.

Moreover, we can replace (i) in Proposition 3.2 by another relaxed form.

**Corollary 3.1** *Let  $x \in X$  and assume that there exists a compact set  $B$  such that  $B \subset -\text{int } C$ . If  $F(x) \subset B - C$ , then  $\psi_C^F(x; k) < 0$  for all  $k \in \text{int } C$ .*

**Proof.** Let  $x \in X$ , and assume that there exists a compact set  $B$  such that  $B \subset -\text{int } C$  and  $F(x) \subset B - C$ . By applying (i) of Proposition 3.2 to  $B$  instead of  $F(x)$ , for all  $k \in \text{int } C$ ,

$$\sup_{y \in B} h_C(y; k) < 0.$$

Since  $F(x) \subset B - C$ , it follows from (i) of Lemma 3.1 and the subadditivity of  $h_C(\cdot; k)$  that

$$h_C(y; k) \leq \sup_{z \in B} h_C(z; k)$$

for each  $y \in F(x)$ . Therefore,  $\psi_C^F(x; k) < 0$  for all  $k \in \text{int } C$ .  $\blacksquare$

**Proposition 3.3** *Let  $x \in X$ , then the following statements hold:*

- (i) *If  $F(x) \cap (-\text{cl } C) \neq \emptyset$ , then  $\varphi_C^F(x; k) \leq 0$  for all  $k \in \text{int } C$ ;*
- (ii) *If  $F(x)$  is a compact set and there exists  $k \in \text{int } C$  with  $\varphi_C^F(x; k) \leq 0$ , then  $F(x) \cap (-\text{cl } C) \neq \emptyset$ .*

**Proof.** Let  $x \in X$  and we prove the statement (i). Suppose that  $F(x) \cap (-\text{cl } C) \neq \emptyset$ . Then, there exists  $y \in F(x) \cap (-\text{cl } C)$ . By (i) of Lemma 3.2, for all  $k \in \text{int } C$ ,  $h_C(y; k) \leq 0$ , and hence  $\varphi_C^F(x; k) \leq 0$ .

Next, we prove the statement (ii). Suppose that there exists  $k \in \text{int } C$  such that  $\varphi_C^F(x; k) \leq 0$ . In the case  $\varphi_C^F(x; k) < 0$ , from (ii) of Proposition 3.1, it is clear that  $F(x) \cap (-\text{cl } C) \neq \emptyset$ . So we assume that  $\varphi_C^F(x; k) = 0$  and show that  $F(x) \cap (-\text{cl } C) \neq \emptyset$ . By the definition of  $\varphi_C^F$ , for each  $n = 1, 2, \dots$ , there exist  $t_n \in R$  and  $y_n \in F(x)$  such that  $y_n \in t_n k - C$  and

$$\varphi_C^F(x; k) \leq t_n < \varphi_C^F(x; k) + \frac{1}{n}. \quad (3.4)$$

From (3.4),  $\lim_{n \rightarrow \infty} t_n = 0$ . Since  $F(x)$  is compact, we may suppose that  $y_n \rightarrow y_0$  for some  $y_0 \in F(x)$  without loss of generality (taking subsequence). Therefore,  $y_n - t_n k \rightarrow y_0$  and then  $y_0 \in -\text{cl } C$ , which shows that  $F(x) \cap (-\text{cl } C) \neq \emptyset$ . ■

**Remark 3.6** By combining statements (i) and (ii) above, we have the following: under the compactness of  $F(x)$ , there exists  $k \in \text{int } C$  such that  $\varphi_C^F(x; k) \leq 0$  if and only if  $F(x) \cap (-\text{cl } C) \neq \emptyset$ . Otherwise, there are counter-examples violating the statement (ii) such as an unbounded set approaching  $-\text{cl } C$  asymptotically or an open set whose boundary intersects  $-\text{cl } C$ .

**Proposition 3.4** *Let  $x \in X$ , then the following statements hold:*

- (i) *If  $F(x) \subset -\text{cl } C$ , then  $\psi_C^F(x; k) \leq 0$  for all  $k \in \text{int } C$ ;*
- (ii) *If there exists  $k \in \text{int } C$  with  $\psi_C^F(x; k) \leq 0$ , then  $F(x) \subset -\text{cl } C$ .*

**Proof.** Let  $x \in X$  be given. First we prove the statement (i). Suppose that  $F(x) \subset -\text{cl } C$ . Then, for each  $y \in F(x)$ , it follows from (i) of Lemma 3.2 that  $h_C(y; k) \leq 0$  for all  $k \in \text{int } C$ , and hence  $\psi_C^F(x; k) \leq 0$  for all  $k \in \text{int } C$ .

Next, we prove the statement (ii). Suppose that there exists  $k \in \text{int } C$  such that  $\psi_C^F(x; k) \leq 0$ . Then, for all  $y \in F(x)$ ,  $h_C(y; k) \leq 0$ . By (ii) of Lemma 3.2, we have  $y \in -\text{cl } C$ , and hence  $F(x) \subset -\text{cl } C$ . ■

**Remark 3.7** By combining statements (i) and (ii) above, we have the following: there exists  $k \in \text{int } C$  such that  $\psi_C^F(x; k) \leq 0$  if and only if  $F(x) \subset -\text{cl } C$ .

## 4 Optimality Conditions

In this section, we introduce new definitions of efficient solution for set-valued optimization problems. Using the scalarization method introduced in Section 3, we obtain optimal sufficient conditions on such efficiency. Throughout this section, let  $X$  be a nonempty set,  $Y$  a real ordered topological vector space with convex cone  $C$ . We assume that  $C \neq Y$  and  $\text{int } C \neq \emptyset$ . Let  $F : X \rightarrow 2^Y$  be a set-valued map. A set-valued optimization problem is written as



(SVOP)  $\min F(x)$  subject to  $x \in V$ , where  $V = \{x \in X : F(x) \neq \phi\}$ .

In this problem, we were defined an efficient solution as follows ever. Vector  $x_0 \in V$  is an efficient solution of (SVOP) if there exists  $y_0 \in F(x_0)$  such that  $F(x) \setminus \{y_0\} \cap (y_0 - C) = \phi$  for all  $x \in V$ . This type of solution is defined based on a comparison between vectors. However  $F$  is a set-valued map, so it is natural to define efficient solution concepts based on direct comparisons between sets given in Definition 2.1.

**Definition 4.1** (Efficient solution of (SVOP))  $x_0 \in V$  is said to be an efficient (resp. weakly efficient) solution for (SVOP) with respect to  $\leq_C^{(i)}$  for  $i = 1, \dots, 6$  if there exists no  $x \in V \setminus \{x_0\}$  satisfying  $F(x) \leq_C^{(i)} F(x_0)$  (resp.  $F(x) \leq_{\text{int } C}^{(i)} F(x_0)$ ) for  $i = 1, \dots, 6$ , respectively.

Using sclarization functions introduced in Section 3, we obtain the following optimal sufficient conditions for (SVOP).

**Theorem 4.1** Let  $x_0 \in V$ . If there exists  $k \in \text{int } C$  such that either  $\varphi_C^F(x_0; k) \leq \psi_C^F(x; k)$  or  $-\psi_C^{-F}(x_0; k) \leq -\varphi_C^{-F}(x; k)$  for any  $x \in V$ , then  $x_0$  is a weakly efficient solution for (SVOP) with respect to  $\leq_{\text{int } C}^{(1)}$ .

**Proof.** Suppose that there exists  $k \in \text{int } C$  such that either  $\varphi_C^F(x_0; k) \leq \psi_C^F(x; k)$  or  $-\psi_C^{-F}(x_0; k) \leq -\varphi_C^{-F}(x; k)$  for any  $x \in V$ . Assume that  $x_0$  is not a weakly efficient solution with respect to  $\leq_{\text{int } C}^{(1)}$ . Then there exist  $\bar{x} \in V$  such that  $F(\bar{x}) \leq_{\text{int } C}^{(1)} F(x_0)$  (that is,  $\bar{y} \in \bigcap_{y_0 \in F(x_0)} (y_0 - \text{int } C)$  for any  $\bar{y} \in F(\bar{x})$ ). From condition (i) in Lemma 3.4, it follows that for any  $k \in \text{int } C$ ,  $h_C(\bar{y}; k) < h_C(y_0; k)$  and  $-h_C(-\bar{y}; k) < -h_C(-y_0; k)$  for  $\bar{y}$  and  $y_0$  satisfying with  $\bar{y} \in F(\bar{x})$  and  $y_0 \in F(x_0)$ . Hence we get  $\psi_C^F(\bar{x}; k) < \varphi_C^F(x_0; k)$  and  $-\varphi_C^{-F}(\bar{x}; k) < -\psi_C^{-F}(x_0; k)$ , which are contradictions to the assumption. ■

**Theorem 4.2** Let  $x_0 \in V$ . If there exist  $k \in \text{int } C$  such that either  $\varphi_C^F(x_0; k) \leq \varphi_C^F(x; k)$  or  $-\psi_C^{-F}(x_0; k) \leq -\psi_C^{-F}(x; k)$  for any  $x \in V$ , then  $x_0$  is a weakly efficient solution for (SVOP) with respect to  $\leq_{\text{int } C}^{(2)}$ .

**Theorem 4.3** Let  $x_0 \in V$ . If there exist  $k \in \text{int } C$  such that either  $\varphi_C^F(x_0; k) \leq \varphi_C^F(x; k)$  or  $-\psi_C^{-F}(x_0; k) \leq -\psi_C^{-F}(x; k)$  for any  $x \in V \setminus \{x_0\}$ , then  $x_0$  is a weakly efficient solution for (SVOP) with respect to  $\leq_{\text{int } C}^{(3)}$ .

**Theorem 4.4** Let  $x_0 \in V$ . If there exist  $k \in \text{int } C$  such that either  $\psi_C^F(x_0; k) \leq \psi_C^F(x; k)$  or  $-\varphi_C^{-F}(x_0; k) \leq -\varphi_C^{-F}(x; k)$  for any  $x \in V$ , then  $x_0$  is a weakly efficient solution for (SVOP) with respect to  $\leq_{\text{int } C}^{(4)}$ .

**Theorem 4.5** Let  $x_0 \in V$ . If there exist  $k \in \text{int } C$  such that either  $\psi_C^F(x_0; k) \leq \psi_C^F(x; k)$  or  $-\varphi_C^{-F}(x_0; k) \leq -\varphi_C^{-F}(x; k)$  for any  $x \in V \setminus \{x_0\}$ , then  $x_0$  is a weakly efficient solution for (SVOP) with respect to  $\leq_{\text{int } C}^{(5)}$ .

**Theorem 4.6** *Let  $x_0 \in V$ . If there exist  $k \in \text{int}C$  such that either  $\psi_C^F(x_0; k) \leq \varphi_C^F(x; k)$  or  $-\varphi_C^{-F}(x_0; k) \leq -\psi_C^{-F}(x; k)$  for any  $x \in V \setminus \{x_0\}$ , then  $x_0$  is a weakly efficient solution for (SVOP) with respect to  $\leq_{\text{int}C}^{(6)}$ .*

**Acknowledgments.** The authors are grateful to Professors W. Takahashi and A. Shigeo for their valuable comments and encouragement.

## References

- [1] C. Gerth and P. Weidner, Nonconvex Separation Theorems and Some Applications in Vector Optimization, *J. Optim. Theory Appl.* 67 (1990), 297–320.
- [2] D. Kuroiwa, T. Tanaka, and T.X.D. Ha, On cone convexity of set-valued maps, *Nonlinear Anal.* 30 (1997), 1487–1496.
- [3] D. T. Luc, *Theory of Vector Optimization*, Lecture Note in Economics and Mathematical Systems, 319, Springer, Berlin, 1989.
- [4] S. Nishizawa, M. Onoduka and T. Tanaka, Alternative Theorems for Set-valued Maps based on a Nonlinear Scalarization, to appear in *Pacific Journal of Optimization*, 1 (2005), 147–159.
- [5] A. Rubinov, Sublinear Operators and their Applications, *Russian Math. Surveys* 32 (1977) 115–175.
- [6] X. M. Yang, X. Q. Yang and G. Y. Chen, Theorems of the Alternative and Optimization with Set-Valued Maps, *J. Optim. Theory Appl.* 107 (2000), 627–640.